

DB G10 Currency Future Harvest Rebalance Report - June 2018

- The report lists the selection for the June 2018 rebalancing event.
- The contracts will roll on 14-June-2018 and 15-June-2018.

Long Currency Positions

- AUD
- USD
- NZD

Short Currency Positions

- CHF
- EUR
- SEK

Close Index Levels are published daily on the DBIQ website, <https://index.db.com> and Bloomberg under DBHVFER.

Source: Deutsche Bank

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